

APPENDIX II - PLMBS PURPORTEDLY INCLUDING LOANS ORIGINATED BY BANKRUPT ORIGINATORS

Originator Identified by Defendants as In Bankruptcy	PLMBS Purported to be Backed by Mortgages Issued by Bankrupt Originator:	Identified as Originator in Offering Documents	Percentage (if any) of Loans Originated Underlying Tranche Purchased by Bank*	Evidence Substantiating Relation to PLMBS
Accredited Mortgage	BALTA 2005-10 11A1	No	Originator Not Identified	None
Aegis Mortgage Corporation	BALTA 2005-10 11A1	No	Originator Not Identified	None
	BALTA 2006-1 11A1	No	Originator Not Identified	None
	BALTA 2006-6 1A1	No	Originator Not Identified	None
	BSMF 2007-AR4 1A1	No	Originator Not Identified	None
	BSMF 2007-AR5 1A1A	No	Originator Not Identified	None
	SAMI 2005-AR3 1A1	No	Originator Not Identified	None
Alliance Bancorp	JPALT 2007-A2 12A1	No	Originator Not Identified	None
	NAA 2006-AF2 5A1	Yes	39.57%	Pros. Sup.
American Home Mortgage Acceptance, Inc.	AHM 2005-2 1A1	No	Originator Not Identified	None

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American Home Mortgage Corporation	AHM 2005-2 1A1	No	Originator Not Identified	None
	AHMA 2007-5 A1	Yes	100.00%	Pros. Sup.
	BALTA 2005-10 11A1	No	Originator Not Identified	None
	BALTA 2006-5 1A1	No	Originator Not Identified	None
	BALTA 2006-6 1A1	No	Originator Not Identified	None
	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2006-AR2 1A1	No	Originator Not Identified	None
	BSMF 2007-AR4 1A1	No	Originator Not Identified	None
	DBALT 2006-AR2 1A1 & 1A2	Yes	15.37%	Pros. Sup.
	DBALT 2006-AR4 A1	No	Originator Not Identified	None
	DBALT 2006-AR5 1A1	No	Originator Not Identified	None
	DBALT 2007-AR1 A1	Yes	22.78%	Pros. Sup.
	HVMLT 2006-7 2A1A	Yes	100.00%	Pros. Sup.
	JPALT 2006-A3 1A1	No	Originator Not Identified	None
	JPALT 2007-A2 12A1	Yes	20.02%	Pros. Sup.
	LUM 2006-7 2A1	Yes	74.41%	Pros. Sup.
	MARM 2005-8 1A1	No	Originator Not Identified	None
	MSM 2006-16AX 2A1	Yes	13.51%	Pros. Sup.
	MSM 2006-8AR 1A2	No	Originator Not Identified	None
	MSM 2006-9AR A3	No	Originator Not Identified	None
	MSM 2007-2AX 2A2	No	Originator Not Identified	None
	MSM 2007-5AX 2A2	No	Originator Not Identified	None
	MSM 2007-7AX 2A1	No	Originator Not Identified	None
	NAA 2007-3 A1	Yes	14.18%	Pros. Sup.

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American Home Mortgage Investment Corp.	AHM 2005-2 1A1	No	Originator Not Identified	None
	AHMA 2006-6 A1A	Yes	100.00%	Pros. Sup.
	AHMA 2007-2 A1	Yes	100.00%	Pros. Sup.
American Mortgage and Financial Services	BALTA 2006-5 1A1	No	Originator Not Identified	None
	BALTA 2006-6 1A1	No	Originator Not Identified	None
	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
American Mortgage Resources	BALTA 2006-5 1A1	No	Originator Not Identified	None
	BALTA 2006-6 1A1	No	Originator Not Identified	None
	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None

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Bear Stearns Residential Mortgage Corporation	BALTA 2005-10 11A1	No	Originator Not Identified	None
	BALTA 2005-8 11A1	No	Originator Not Identified	None
	BALTA 2005-9 11A1	No	Originator Not Identified	None
	BALTA 2006-1 11A1	No	Originator Not Identified	None
	BALTA 2006-3 1A1	No	Originator Not Identified	None
	BALTA 2006-5 1A1	No	Originator Not Identified	None
	BALTA 2006-6 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	Yes	14.34%	Pros. Sup.
	BALTA 2007-3 1A1	Yes	21.71%	Pros. Sup.
	BSMF 2006-AR1 1A1	Yes	56.36%	Pros. Sup.
	BSMF 2006-AR2 1A1	Yes	37.98%	Pros. Sup.
	BSMF 2006-AR3 1A1	Yes	38.24%	Pros. Sup.
	BSMF 2006-AR5 1A1	Yes	35.97%	Pros. Sup.
	BSMF 2007-AR1 1A1	Yes	38.86%	Pros. Sup.
	BSMF 2007-AR4 1A1	Yes	56.24%	Pros. Sup.
	BSMF 2007-AR5 1A1A	Yes	48.84%	Pros. Sup.
	LUM 2006-3 11A1	No	Originator Not Identified	None
	SAMI 2006-AR4 4A1	No	Originator Not Identified	None
Cal Coast Mortgage Corporation	BSMF 2006-AR2 1A1	No	Originator Not Identified	None
Cameron Financial Group, Inc.	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2007-AR5 1A1A	No	Originator Not Identified	None
Choice Capital Funding	BALTA 2006-7 1A1	No	Originator Not Identified	None

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ComUnity Lending, Inc.	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2006-AR2 1A1	No	Originator Not Identified	None
	BSMF 2007-AR4 1A1	No	Originator Not Identified	None
	BSMF 2007-AR5 1A1A	No	Originator Not Identified	None
	JPALT 2007-A2 12A1	No	Originator Not Identified	None
	SAMI 2006-AR4 4A1	No	Originator Not Identified	None
Delta Funding Corporation	BALTA 2006-7 1A1	No	Originator Not Identified	None
First Magnus Financial Corporation	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
First NLC Financial Services LLC	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
Franklin Bank Corporation	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None

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Home Capital Funding, Inc.	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2006-AR1 1A1	No	Originator Not Identified	None
	BSMF 2006-AR2 1A1	No	Originator Not Identified	None
	BSMF 2007-AR4 1A1	No	Originator Not Identified	None
	SAMI 2005-AR3 1A1	No	Originator Not Identified	None
	SAMI 2005-AR6 2A1	No	Originator Not Identified	None
	SAMI 2006-AR4 4A1	No	Originator Not Identified	None
Homebanc Mortgage Corporation	BALTA 2005-8 11A1	No	Originator Not Identified	None
	BALTA 2005-9 11A1	No	Originator Not Identified	None
	BALTA 2006-1 11A1	No	Originator Not Identified	None
	BALTA 2006-3 1A1	No	Originator Not Identified	None
	BALTA 2006-5 1A1	No	Originator Not Identified	None
	BALTA 2006-7 1A1	Yes	5.32%	Pros. Sup.
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2006-AR2 1A1	No	Originator Not Identified	None
	LUM 2007-2 1A1	Yes	45.64%	Pros. Sup.
	SAMI 2005-AR3 1A1	No	Originator Not Identified	None
IndyMac Bank, F.S.B.	INDX 2006-AR19 1A1	Yes	Loans Not Indicated	Pros. Sup.
	LUM 2006-7 2A1	Yes	25.59%	Pros. Sup.

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Lancaster Mortgage Bankers, LLC	BALTA 2005-10 11A1	No	Originator Not Identified	None
	BALTA 2005-8 11A1	No	Originator Not Identified	None
	BALTA 2005-9 11A1	No	Originator Not Identified	None
	BALTA 2006-1 11A1	No	Originator Not Identified	None
	BALTA 2006-3 1A1	No	Originator Not Identified	None
	BALTA 2006-5 1A1	No	Originator Not Identified	None
	BALTA 2006-6 1A1	No	Originator Not Identified	None
Loan Link Financial Services	BALTA 2005-10 11A1	No	Originator Not Identified	None
	BALTA 2006-3 1A1	No	Originator Not Identified	None
	BSMF 2007-AR5 1A1A	No	Originator Not Identified	None
	JPALT 2007-A2 12A1	No	Originator Not Identified	None
	SAMI 2006-AR4 4A1	No	Originator Not Identified	None
Mortgage Lenders Network USA, Inc.	MANA 2007-A3 A2A	Yes	23.09%	Pros. Sup.
Mountain View Mortgage Company	BALTA 2006-6 1A1	No	Originator Not Identified	None
	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2006-AR1 1A1	No	Originator Not Identified	None
	BSMF 2006-AR2 1A1	No	Originator Not Identified	None
Oak Street Mortgage LLC	BALTA 2005-9 11A1	No	Originator Not Identified	None
	BALTA 2006-3 1A1	No	Originator Not Identified	None

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Own-IT Mortgage Solutions, Inc.	ARMT 2006-1 6A1	Yes	14.04%	Pros. Sup.
	BALTA 2006-3 1A1	No	Originator Not Identified	None
Realty Mortgage Corporation	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2006-AR2 1A1	No	Originator Not Identified	None
	BSMF 2007-AR5 1A1A	No	Originator Not Identified	None
The Mortgage Company	BALTA 2006-7 1A1	No	Originator Not Identified	None
Thornburg Mortgage Home Loans, Inc.	TMST 2007-1 A2A	Yes	95.41%	Pros. Sup.
United Financial Mortgage Corporation	BALTA 2005-10 11A1	No	Originator Not Identified	None
	BALTA 2006-7 1A1	No	Originator Not Identified	None
	BALTA 2007-1 1A1	No	Originator Not Identified	None
	BALTA 2007-2 1A1	No	Originator Not Identified	None
	BALTA 2007-3 1A1	No	Originator Not Identified	None
	BSMF 2006-AR2 1A1	No	Originator Not Identified	None

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